

LUCI / Liquid US Corporate Index

Index fact sheet as of January 31, 2025

LUCI Facts

Ticker

Price Return: LUCITOPR
Total Return: LUCITOTR

Index Launch

March 31, 2001

Base Value

100 on December 31, 1998

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	3,241
Market Value	\$2.60 Trillion
Remaining Term	11.26
Modified Duration	7.10
Yield	5.33%
Benchmark Spread	81.11 bps
Asset Swap Spread	114.24 bps

Performance Data

3 Month	-0.09%
6 Month	0.75%
Year-to-Date	0.62%
1 Year	2.84%
Annualized 3 Year	-1.13%
Annualized 5 Year	-0.10%
Annualized 10 Year	2.26%
Since Inception	4.93%

The Credit Suisse Liquid US Corporate Index tracks the performance of a broad range of liquid, investment-grade corporate bonds denominated in US dollars. The index aims to represent the overall market for these securities, focusing on issues with sufficient trading volume to ensure accurate price discovery and efficient replication. (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid US Corporate Index)

Performance of \$1,000 invested

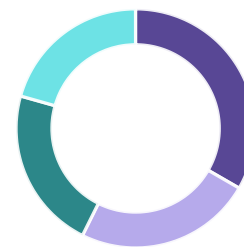


Sector Breakdown



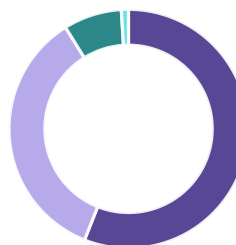
Bank	12.9%	Healthcare	12.8%
Technology	10.8%	Manufacturing	8.7%
Consumer Products	6.3%	Energy	5.8%
Insurance	5.4%	Electric Utilities	5.1%
Finance	4.8%	Basic Industries	4.1%
Retail	4.0%	Others	19.4%

Term Breakdown



Years: 10PLUS	33.3%
Years: 1-4	24.0%
Years: 4-7	22.0%
Years: 7-10	20.6%

Rating Breakdown



BBB Bucket	56.0%
A Bucket	35.1%
AA Bucket	7.9%
AAA Bucket	1.0%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the Liquid US Corporate Index. Performance is provided on a total-return basis. The Liquid US Corporate Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.